

## FORTHCOMING PAPERS

The following papers have been accepted for publication in forthcoming issues. Further details are available from the corresponding author where an e-mail address or fax number is given. A regularly updated list is available by anonymous ftp from [ftp.shef.ac.uk](ftp://ftp.shef.ac.uk) in the directory `pub/uni/companies/apt`

- ASMUSSEN, SOREN and KELLA, OFFER Rate modulation in dams and ruin problems • [asmus@maths.lth.se](mailto:asmus@maths.lth.se)
- ASMUSSEN, SOREN and NIELSEN, HANNE MANDRUP Ruin probabilities via local adjustment coefficients • [asmus@iesd.auc.dk](mailto:asmus@iesd.auc.dk)
- ASYMONT, I. M., FAYOLLE, G. and MENSHIKOV, M. V. Random walks in a quarter plane with zero drifts: transience and recurrence • [guy.fayolle@inria.fr](mailto:guy.fayolle@inria.fr)
- BALL, FRANK and CLANCY, DAMIAN The final outcome of an epidemic model with several different types of infective in a large population
- BANJEVIC, DRAGAN Recurrent relations for distribution of waiting time in Markov chain
- BARBOUR, A. D. and BROWN, TIMOTHY C. Approximate versions of Melamed's theorem • [tim@stats.mu.oz.au](mailto:tim@stats.mu.oz.au)
- BLASZCZYSZYN, BARTLOMIEJ and ROLSKI, TOMASZ Expansions for Markov-modulated systems and approximations of ruin probability • [rolski@math.uni.wroc.pl](mailto:rolski@math.uni.wroc.pl)
- BOROVKOV, K. A. On crossing times for multidimensional walks with skip-free components
- BOROVKOV, ALEXANDER A. Asymptotic expansions for functionals of dilation of point processes
- BOROVKOV, K. and PFEIFER, D. On improvements of the order of approximation in the Poisson limit theorem
- BÖHM, W. and PANNY, W. Simple random walk statistics Part II: Continuous time results
- CAMPBELL, L. L., MCKELLIPS, A. L. and WITTKE, P. H. Distributions and expectations of singular random variables • [campbell@llc.mast.queens.ca](mailto:campbell@llc.mast.queens.ca)
- CHAO, XIULI and DAI, LIYI A monotonicity result for a single server loss system • [chao@hertz.njit.edu](mailto:chao@hertz.njit.edu)
- CHAUDHRY, M. L. and GUPTA, U. C. Performance analysis of the discrete time  $GI/Geom/1/N$  queue • [math@rmc.ca](mailto:math@rmc.ca)
- COHEN, ARTHUR and SACKROWITZ, HAROLD B. On stochastic ordering of random vectors • [ACOHEN@zodiac.rutgers.edu](mailto:ACOHEN@zodiac.rutgers.edu)
- COHEN, URI and WEISSMAN, ISHAY The extremal index and clustering of high values for derived stationary sequences
- COMMAULT, C. and CHEMLA, J. P. An invariant property of phase-type representations and some applications • [chemla@univ-tours.fr](mailto:chemla@univ-tours.fr)
- DHAR, SUNIL K. and JIANG, XULUN Probability bounds on the finite sum of the binary sequence of order  $k$  • [sunidh@stat.njit.edu](mailto:sunidh@stat.njit.edu)
- DOMINÉ, MARCO Moments of the first passage time of a Wiener process with drift between two elastic barriers • [Marco.Domine@Mathematik.Uni-Magdeburg.de](mailto:Marco.Domine@Mathematik.Uni-Magdeburg.de)
- DOMINÉ, MARCO First passage time distribution of a Wiener process with drift concerning two elastic barriers • [Marco.Domine@Mathematik.Uni-Magdeburg.de](mailto:Marco.Domine@Mathematik.Uni-Magdeburg.de)

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- FAN, AI HUA** Sur la  $L^p$  convergence des martingales liées au recouvrement
- FERRARI, P. A. and FONTES, L. R. G.** Poissonian approximation for the tagged particle in asymmetric simple exclusion • [pablo@ime.usp.br](mailto:pablo@ime.usp.br)
- FU, MICHAEL C. and HU, JIAN-QIANG** On unbounded hazard rates for smoothed perturbation analysis
- GANI, JOSEPH and YAKOWITZ, SID** Error bounds for deterministic approximations to Markov processes, with applications to epidemic models
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- GLASSERMAN, PAUL and YAO, DAVID D.** The stochastic vector equation
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- GRUET, J.-C. and SHI, Z.** Some asymptotic results for exponential functionals of Brownian motion
- GUILLEMIN, FABRICE, MAZUMDAR, RAVI R. and SIMONIAN, ALAIN** On heavy traffic approximations for transient characteristics of  $M/M/\infty$  queues  
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• [andresgc@goliat.ugr.es](mailto:andresgc@goliat.ugr.es)
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- HO, HWAI-CHUNG and HSING, TAIEN** On the asymptotic joint distribution of the sum and maximum of stationary normal random variables
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- JACKA, S. D. and ROBERTS, G. O.** Weak convergence of conditioned processes on a countable state space • [s.d.jacka@csv.warwick.ac.uk](mailto:s.d.jacka@csv.warwick.ac.uk)
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- KATZENBEISSER, W. and PANNY, W.** Simple random walk statistics Part I: Discrete time results
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- KOFMAN, D. and KOREXLIOGLU, H.** Some EATA properties for marked point processes
- KOLONKO, M.** A piecewise Markovian model for simulated annealing with stochastic cooling schedules • [kolonko@informatik.uni-hildesheim.de](mailto:kolonko@informatik.uni-hildesheim.de)
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- LEE, CHINSAN and YANG, GRACE L.** A multitype irreversible age-dependent branching process and its applications • [gly@math.umd.edu](mailto:gly@math.umd.edu)
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- LIN, GWO DONG** On weak convergence within a Lorenz ordering family of distributions • [gmlin@stat.sinica.edu.tw](mailto:gmlin@stat.sinica.edu.tw)
- LIN, XIAODONG** Tail of compound distributions and excess time • [sheldon@utstat.toronto.edu](mailto:sheldon@utstat.toronto.edu)
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- MARLOW, NORMAN A. and TORTORELLA, MICHAEL** Some general characteristics of two-state reliability models for maintained systems
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- MORI, TAMAS F.** Bonferroni inequalities and deviations of discrete distributions
- NIEMIRO, WOJCIECH** Tail events of simulated annealing Markov chains
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- PAPANGELOU, F.** Large deviations and the Bayesian estimation of higher order Markov transition functions
- PENG, NAN FU** Spectral representations of the transition probability matrices for continuous time finite Markov chains • [nfpeng@twncu01.bitnet](mailto:nfpeng@twncu01.bitnet)
- PHELAN, MICHAEL J.** A Markov process and a martingale problem • [phelan@wharton.upenn.edu](mailto:phelan@wharton.upenn.edu)
- PHELAN, MICHAEL J.** A Girsanov transformation for birth and death on a Brownian flow • [phelan@wharton.upenn.edu](mailto:phelan@wharton.upenn.edu)
- PIERRE LOTI VIAUD, DANIEL** Random perturbations of recursive sequences with an application to an epidemic model • [pilovi@ccr.jussieu.fr](mailto:pilovi@ccr.jussieu.fr)

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- RODRIGUES, ELIANE R.** Convergence to stationary state for the move-to-front scheme under dependent request sequences
- RODRIGUES, ELIANE R.** The performance of the move-to-front scheme under some particular forms of Markov requests • [eliane@gauss.matem.unam.mx](mailto:eliane@gauss.matem.unam.mx)
- ROGERS, L. C. G. and SHI, Z.** The value of an Asian option  
• [L.C.G.Rogers@maths.bath.ac.uk](mailto:L.C.G.Rogers@maths.bath.ac.uk)
- ROTTERS, MARKUS** An optimal stopping problem for random walks with non-zero drift
- ROUGHAN, MATTHEW** An analysis of a modified  $M/G/1$  queue using a martingale technique • [roughan@cssip.edu.au](mailto:roughan@cssip.edu.au)
- SCHMIDLI, HANSPETER** Lundberg inequalities for a Cox model with a piecewise constant intensity • [schmidli@ma.hw.ac.uk](mailto:schmidli@ma.hw.ac.uk)
- SESHADRI, SRIDHAR** A sample path analysis of the delay in the  $M/G/C$  system  
• [sseshadr@stern.nyu.edu](mailto:sseshadr@stern.nyu.edu)
- SHEU, SHEY-HUEI** A modified block replacement policy with two variables and general random minimal repair cost
- STEFANOV, VALERI T.** Mean passage time for tridiagonal transition matrices
- TSAKLIDIS, G.** The evolution of the attainable structures of a continuous time homogeneous Markov system with fixed size
- VALIVETI, R. S., OOMMEN, B. J. and ZGIERSKI, J. R.** Adaptive linear list reorganization under a generalized query system • [oommen@scs.carleton.ca](mailto:oommen@scs.carleton.ca)
- VELLAISAMY, P. and CHAUDHURI, B.** Poisson and compound Poisson approximations for random sums of random variables • [bikram@cc.iitb.ernet.in](mailto:bikram@cc.iitb.ernet.in)
- VOIT, MICHAEL** Asymptotic distributions for the Ehrenfest urn and related random walks
- WANG, Y. H. and JI, SHUIXIN** Limit theorems for the number of occurrences of consecutive  $k$  successes
- WARREN, DI and SENETA, E.** Peaks and Eulerian numbers in a random sequence  
• [seneta\\_e@maths.su.oz.au](mailto:seneta_e@maths.su.oz.au)
- WEISSMAN, ISHAY** Records from a power model of independent observations
- WILLMOT, GORDON E.** A nonexponential generalization of an inequality arising in queueing and insurance risk
- YAO, YI-CHING** On Kingman's characteristic functional approach to Rényi's characterization of Poisson processes • [yao@statsun.stat.colostate.edu](mailto:yao@statsun.stat.colostate.edu)
- ZAJIC, TIM** Large exceedences for uniformly recurrent Markov-additive processes and strong-mixing stationary processes • [zajic@or.stanford.edu](mailto:zajic@or.stanford.edu)
- ZEIFMAN, A.** On the estimation of probabilities for birth and death processes  
• [zai@vgpi.vologda.su](mailto:zai@vgpi.vologda.su)
- ZHANG, YU** Continuity of percolation probability in  $\infty + 1$  dimensions

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VIKTOR BENES. On second-order formulas in anisotropic stereology

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